

Explicit extension maps in intersections of non-quasi-analytic classes

by JEAN SCHMETS (Liège) and MANUEL VALDIVIA (Valencia)

*To our friend Klaus Dieter Bierstedt
on the occasion of his 60th birthday*

Abstract. We deal with projective limits of classes of functions and prove that: (a) the Chebyshev polynomials constitute an absolute Schauder basis of the nuclear Fréchet spaces $\mathcal{E}_{(\mathfrak{M})}([-1, 1]^r)$; (b) there is no continuous linear extension map from $A_{(\mathfrak{M})}^{(r)}$ into $\mathcal{B}_{(\mathfrak{M})}(\mathbb{R}^r)$; (c) under some additional assumption on \mathfrak{M} , there is an explicit extension map from $\mathcal{E}_{(\mathfrak{M})}([-1, 1]^r)$ into $\mathcal{D}_{(\mathfrak{M})}([-2, 2]^r)$ by use of a modification of the Chebyshev polynomials. These results extend the corresponding ones obtained by Beaugendre in [1] and [2].

1. Introduction. It is well known that there is no continuous linear extension map from ω into $\mathcal{C}^\infty(\mathbb{R})$. In 1961, Mityagin [4] proved that (a) $\mathcal{C}^\infty([-1, 1])$ is a Fréchet nuclear space in which the Chebyshev polynomials constitute an absolute Schauder basis, and (b) there is a continuous linear extension map from $\mathcal{C}^\infty([-1, 1])$ into $\mathcal{C}^\infty(\mathbb{R})$ by means of a modification of the Chebyshev polynomials.

Since then, (non-) existence of continuous linear extension maps has been extensively studied in the case of non-quasi-analytic classes. For instance, we mention the results by Petzsche [5] about the Borel case, i.e. the case $n = 1$ and $K = \{0\}$.

Recently Beaugendre [1], [2] has obtained similar results in the case of some projective limits of such classes.

In this paper we deal with these questions in a more general setting, i.e. in the case of countable intersections of classes of functions defined by means of matrices of positive elements.

2000 *Mathematics Subject Classification*: 26E10, 46E10.

Key words and phrases: ultradifferentiable functions, Beurling classes, Schauder basis, Chebyshev polynomials, extension maps.

Research of M. Valdivia partially supported by MCYT and FEDER Project BFM 2002-01423.

After having obtained some inequalities, we introduce in Section 4 the matrices \mathbf{m} and \mathfrak{M} that allow us to define for instance the spaces $\mathcal{B}_{(\mathbf{M}_j)}(\Omega)$, $\mathcal{E}_{(\mathbf{M}_j)}([-1, 1]^r)$ and $\Lambda_{(\mathbf{M}_j)}^{(r)}$ by use of the rows of \mathfrak{M} , and next their projective limits $\mathcal{B}_{(\mathfrak{M})}(\Omega)$, $\mathcal{E}_{(\mathfrak{M})}([-1, 1]^r)$ and $\Lambda_{(\mathfrak{M})}^{(r)}$.

We then prove that for every $r \in \mathbb{N}$,

- (a) $\mathcal{E}_{(\mathfrak{M})}([-1, 1]^r)$ is a Fréchet nuclear space in which the Chebyshev polynomials constitute an absolute Schauder basis;
- (b) there is no continuous linear extension map from $\Lambda_{(\mathfrak{M})}^{(r)}$ into $\mathcal{B}_{(\mathfrak{M})}(\mathbb{R}^r)$.

Under some additional assumption on \mathfrak{M} , we also obtain the existence of a continuous linear extension map from $\mathcal{E}_{(\mathfrak{M})}([-1, 1]^r)$ into $\mathcal{D}_{(\mathfrak{M})}([-2, 2]^r)$, hence into $\mathcal{B}_{(\mathfrak{M})}(\mathbb{R}^r)$.

Finally, we prove that these results extend the corresponding ones obtained by Beaugendre in [1] and [2].

2. An auxiliary inequality

PROPOSITION 2.1. *Let $r, m \in \mathbb{N}$, Ω be an open subset of \mathbb{R}^r and $f \in \mathcal{C}^m(\Omega)$. For every $s \in \{1, \dots, r\}$, let moreover ω_s be an open subset of \mathbb{R} and $g_s \in \mathcal{C}^m(\omega_s)$ be a real function such that*

$$(g_1(t_1), \dots, g_r(t_r)) \in \Omega, \quad \forall (t_1, \dots, t_r) \in \omega := \omega_1 \times \dots \times \omega_r,$$

and

$$M := \sup_{1 \leq s \leq r} \sup_{0 \leq l \leq m} \|g_s^{(l)}\|_{\omega_s} < \infty.$$

Then for every $\alpha \in \mathbb{N}_0^r$ such that $0 < |\alpha| \leq m$, there are explicit functions A_β on ω such that

$$\frac{1}{\alpha!} (f(g_1, \dots, g_r))^{(\alpha)}(t) = \sum_{0 \neq \beta \leq \alpha} A_\beta(t) \frac{1}{\beta!} f^{(\beta)}(g_1(t_1), \dots, g_r(t_r))$$

and $\sum_{0 \neq \beta \leq \alpha} |A_\beta(t)| \leq (1 + M)^{|\alpha|}$ for every $t \in \omega$. Therefore for every $\alpha \in \mathbb{N}_0^r$ such that $0 \leq |\alpha| \leq m$ and $t \in \omega$,

$$\frac{1}{\alpha!} |(f(g_1, \dots, g_r))^{(\alpha)}(t)| \leq (1 + M)^{|\alpha|} \sup_{0 \leq \beta \leq \alpha} \frac{1}{\beta!} |f^{(\beta)}(g_1(t_1), \dots, g_r(t_r))|.$$

Proof. Once the first assertion is established, the consequence is immediate since the case $\alpha = 0$ is trivial.

The case $r = 1$ is a direct consequence of the Faà di Bruno formula (cf. [7]) stating that, for every $s \in \{1, \dots, m\}$,

$$\frac{(f(g_1))^{(s)}(t)}{s!} = \sum_{k=1}^s \frac{f^{(k)}(g_1(t))}{k!} A_k(t), \quad \forall t \in \omega_1,$$

where

$$A_k(t) = \sum_{\substack{k_1+\dots+k_s=k \\ k_1+2k_2+\dots+sk_s=s}} \frac{k!}{k_1! \dots k_s!} \left(\frac{g_1^{(1)}(t)}{1!} \right)^{k_1} \dots \left(\frac{g_1^{(s)}(t)}{s!} \right)^{k_s}$$

with

$$\sum_{\substack{k_1+\dots+k_s=k \\ k_1+2k_2+\dots+sk_s=s}} \frac{k!}{k_1! \dots k_s!} = \binom{s-1}{k-1}.$$

It is indeed sufficient to note that

$$\sum_{k=1}^s |A_k(t)| \leq \sum_{k=1}^s M^k \binom{s-1}{k-1} = M(1+M)^{s-1} \leq (1+M)^s.$$

To conclude by induction, we just have to prove that if the property is true for $r - 1$ with $r \geq 2$, then it is also true for r .

Of course we may suppose $\alpha_1 \neq 0$. For every $t_1 \in \omega_1$ and $x_2, \dots, x_r \in \mathbb{R}$ such that $(g_1(t_1), x_2, \dots, x_r) \in \Omega$, the case $r = 1$ provides

$$\frac{1}{\alpha_1!} (f(g_1, x_2, \dots, x_r))^{(\alpha_1)}(t_1) = \sum_{\beta_1=1}^{\alpha_1} A_{\beta_1}(t_1) \frac{1}{\beta_1!} f^{(\beta_1)}(g_1(t_1), x_2, \dots, x_r)$$

with $\beta_1' = (\beta_1, 0, \dots, 0)$ and $\sum_{\beta_1=1}^{\alpha_1} |A_{\beta_1}(t_1)| \leq (1+M)^{\alpha_1}$ for every $t_1 \in \omega_1$.

Now we set $\gamma = (\alpha_2, \dots, \alpha_r)$. In the case $\gamma = 0$, we have

$$\frac{1}{\alpha!} (f(g_1, \dots, g_r))^{(\alpha)}(t) = \frac{1}{\alpha_1!} (f(g_1, g_2(t_2), \dots, g_r(t_r)))^{(\alpha_1)}(t_1)$$

and it suffices to set $A_\beta(t) = A_{\beta_1}(t_1)$ for every $\beta \in \mathbb{N}_0^r$ such that $0 \neq \beta \leq \alpha$.

If $\gamma \neq 0$, the commutativity of the derivatives yields

$$\frac{(f(g_1, \dots, g_r))^{(\alpha)}(t)}{\alpha!} = \sum_{\beta_1=1}^{\alpha_1} \frac{A_{\beta_1}(t_1)}{\beta_1!} \frac{(f^{(\beta_1)}(g_1(t_1), g_2, \dots, g_r))^{(\gamma)}(t_2, \dots, t_r)}{\gamma!}.$$

Then we apply the case $r - 1$ to get

$$\begin{aligned} & \frac{(f^{(\beta_1)}(g_1(t_1), g_2, \dots, g_r))^{(\gamma)}(t_2, \dots, t_r)}{\gamma!} \\ &= \sum_{0 \neq \eta \leq \gamma} A_\eta(t_2, \dots, t_r) \frac{f^{(\beta_1, \eta)}(g_1(t_1), \dots, g_r(t_r))}{\eta!} \end{aligned}$$

with $\sum_{0 \neq \eta \leq \gamma} |A_\eta(t_2, \dots, t_r)| \leq (1+M)^{|\gamma|}$. So the formula is correct if we set

$$A_\beta(t_1, \dots, t_r) = \begin{cases} 0 & \text{if } \beta_1 = 0 \text{ or } (\beta_2, \dots, \beta_r) = 0, \\ A_{\beta_1}(t_1) A_{(\beta_2, \dots, \beta_r)}(t_2, \dots, t_r) & \text{otherwise,} \end{cases}$$

since then

$$\sum_{0 \neq \beta \leq \alpha} |A_\beta(t)| = \sum_{\beta_1=1}^{\alpha_1} |A_{\beta_1}(t_1)| \sum_{0 \neq \eta \leq (\beta_2, \dots, \beta_r)} |A_\eta(t_2, \dots, t_r)| \leq (1 + M)^{|\alpha|}. \blacksquare$$

3. The Chebyshev polynomials. For every $n \in \mathbb{N}_0$, the *Chebyshev polynomial* T_n is the polynomial of degree n on \mathbb{R} which coincides with the function $\cos(n \arccos(x))$ on the interval $[-1, 1]$.

The following information about $|T_n^{(p)}(x)|$ will be used. For $T_0 = \chi_{\mathbb{R}}$, the situation is clear. For every $n \in \mathbb{N}$, the *V. A. Markov inequality* ([6, 1.3.35 and 1.5.6]) states that

$$|T_n^{(p)}(x)| \leq T_n^{(p)}(1) = \frac{n^2}{1} \frac{n^2 - 1^2}{3} \cdots \frac{n^2 - (p-1)^2}{2p-1} \leq \frac{n^{2p}}{p!}$$

for every $p \in \mathbb{N}_0$ and $x \in [-1, 1]$. We need the following slight extension of this inequality.

PROPOSITION 3.1. *For every $n \in \mathbb{N}$ and $p \in \mathbb{N}_0$, one has*

$$|T_n^{(p)}(x)| \leq e \frac{n^{2p}}{p!}, \quad \forall x \in \left[-1 - \frac{1}{1+n^2}, 1 + \frac{1}{1+n^2} \right].$$

Proof. As T_n is a polynomial of degree n , we only need to consider the case $p \leq n$. Since every $x \in [0, 1 + 1/(1 + n^2)]$ can be written as $x = y + z$ with $y \in [0, 1]$ and $z \in [0, 1/(1 + n^2)]$, the Taylor formula provides the equality $T_n^{(p)}(x) = \sum_{k=0}^{n-p} T_n^{(p+k)}(y) z^k / k!$, which leads to

$$|T_n^{(p)}(x)| \leq \sum_{k=0}^{n-p} \frac{n^{2p}}{(p+k)!} \frac{n^{2k}}{(1+n^2)^k} \frac{1}{k!} \leq \frac{n^{2p}}{p!} \sum_{k=0}^{\infty} \frac{1}{k!}.$$

Hence the conclusion follows, since a similar argument works for the elements of the interval $[-1 - 1/(1 + n^2), 0]$. \blacksquare

As we will deal with functions defined on subsets of \mathbb{R}^r , the following considerations will be very useful.

NOTATION. For every $\gamma \in \mathbb{N}_0^r$, T_γ designates the polynomial defined on \mathbb{R}^r by $T_\gamma(x) = T_{\gamma_1}(x_1) \cdots T_{\gamma_r}(x_r)$ for every $x \in \mathbb{R}^r$.

Then for every $f \in \mathcal{C}^\infty([-1, 1]^r)$, $f(\cos(t_1), \dots, \cos(t_r))$ is a periodic \mathcal{C}^∞ -function on \mathbb{R}^r . So its Fourier development is

$$\sum_{\gamma \in \mathbb{N}_0^r} a_\gamma(f) \cos(\gamma_1 t_1) \cdots \cos(\gamma_r t_r)$$

with

$$(1) \quad a_\gamma(f) = \frac{1}{2^{r(\gamma)}} \frac{1}{\pi^r} \int_{[-\pi, \pi]^r} f(\cos(t_1), \dots, \cos(t_r)) \cos(\gamma_1 t_1) \cdots \cos(\gamma_r t_r) dt,$$

where $r(\gamma)$ is the number of components of γ which are equal to 0. Moreover the derivatives of this series converge absolutely and uniformly on \mathbb{R}^r to the corresponding derivatives of the function $f(\cos(t_1), \dots, \cos(t_r))$. Therefore we get

$$f(x) = f(x_1, \dots, x_r) = \sum_{\gamma \in \mathbb{N}_0^r} a_\gamma(f) T_\gamma(x)$$

and the derivatives term by term of this series converge absolutely and uniformly on $[-1, 1]^r$ to the corresponding derivatives of f .

An estimate of the numbers $|a_\gamma(f)|$ can be obtained as follows.

NOTATION. Given $\gamma \in \mathbb{N}_0^r$, we set $\gamma^* = (\gamma_1^*, \dots, \gamma_r^*)$ with $\gamma_s^* = \gamma_s$ if $\gamma_s \neq 0$ and $\gamma_s^* = 1$ if $\gamma_s = 0$.

Moreover we set $\gamma^\alpha = (\gamma_1^*)^{\alpha_1} \dots (\gamma_r^*)^{\alpha_r}$ for every $\alpha \in \mathbb{N}_0^r$.

Then, by integration by parts, for every $\alpha \in \mathbb{N}_0^r$, formula (1) leads to

$$|a_\gamma(f)| = \frac{1}{2^{r(\gamma)}} \frac{1}{\pi^r} \frac{1}{\gamma^\alpha} \left| \int_{[-\pi, \pi]^r} (f(\cos(t_1), \dots, \cos(t_r)))^{(\alpha)} * (t) dt \right|$$

with

$$*(t) = \left\{ \begin{matrix} \cos \\ \sin \end{matrix} \right\}(\gamma_1 t_1) \cdots \left\{ \begin{matrix} \cos \\ \sin \end{matrix} \right\}(\gamma_r t_r),$$

hence

$$(2) \quad |a_\gamma(f)| \leq \alpha! \frac{2^{r+|\alpha|-r(\gamma)}}{\gamma^\alpha} \sup_{0 \leq \delta \leq \alpha} \sup_{x \in [-1, 1]^r} \frac{|f^{(\delta)}(x)|}{\delta!}$$

by Proposition 2.1.

4. The matrix \mathbf{m} . To any sequence $\mathbf{m} = (m_p)_{p \in \mathbb{N}_0}$ of positive numbers, we associate as usual the sequence $\mathbf{M} = (M_p)_{p \in \mathbb{N}_0}$ defined by $M_p = m_0 \cdots m_p$ for every $p \in \mathbb{N}_0$.

Throughout the paper, \mathbf{m} designates a matrix

$$\mathbf{m} = (m_{j,p})_{\substack{j \in \mathbb{N} \\ p \in \mathbb{N}_0}}$$

such that the sequences $\mathbf{m}_j = (m_{j,p})_{p \in \mathbb{N}_0}$ satisfy the following conditions: for every $j \in \mathbb{N}$,

- (\mathbf{m}_1) $m_{j,0} = 1$ and $m_{j,p} \geq 1$ for every $p \in \mathbb{N}$;
- (\mathbf{m}_2) $m_{j,p}/p \leq m_{j,p+1}/(p+1)$ for every $p \in \mathbb{N}$; in particular the sequence $(M_{j,p}/p!)_{p \in \mathbb{N}_0}$ is increasing and $M_{j,p} \geq p!$ for every $p \in \mathbb{N}_0$;
- (\mathbf{m}_3) $m_{j,p} \geq m_{j+1,p}$ for every $p \in \mathbb{N}_0$;

(m₄) for every $A > 0$, there is $A_j > 1$ such that

$$M_{j+1,2(p+1)} \leq A_j A^{-p} p! M_{j,p}, \quad \forall p \in \mathbb{N}_0.$$

Conditions (m₁) and (m₂) are standard. Condition (m₃) is necessary to introduce the projective limits defined in the next section. Condition (m₄) is not standard: it provides links between the spaces defining these projective limits. Let us note at once that it leads to the following two consequences.

PROPOSITION 4.1. *For every $j \in \mathbb{N}$ and $B > 0$, there is $c > 0$ such that $M_{j,p}/p! \geq cB^{p+1}$ for every $p \in \mathbb{N}_0$.*

Proof. Indeed, by condition (m₄) with $A = B/4$, we get

$$\frac{M_{j,p}}{p!} \geq \frac{A^p}{A_j} \frac{M_{j+1,2(p+1)}}{(p!)^2} \geq \frac{A^p}{A_j} (2p+1) \frac{(2p)!}{(p!)^2} \geq \frac{(4A)^p}{A_j}. \blacksquare$$

NOTATION. For every $j \in \mathbb{N}$ and $\gamma \in \mathbb{N}_0^r$, set $M_{j,\gamma} = M_{j,\gamma_1} \cdots M_{j,\gamma_r}$.

PROPOSITION 4.2. *For every $j, r \in \mathbb{N}$ such that $r \geq 2$, there is a constant $B_{j,r} > 1$ such that $M_{j+r-1,|\delta|} \leq B_{j,r}^{|\delta|} M_{j,\delta}$ for every $\delta \in \mathbb{N}_0^r$.*

Proof. When $r = 2$, this is equivalent to establishing that, for every $j \in \mathbb{N}$, there is $B_j > 1$ such that $M_{j+1,p+q} \leq B_j^{p+q} M_{j,p} M_{j,q}$ for every $p, q \in \mathbb{N}_0$ such that $p \geq q$. For $A = 1$, condition (m₄) provides a constant $C_j \in]0, 1[$ such that $C_j M_{j+1,2(p+1)} \leq p! M_{j,p}$ for every $p \in \mathbb{N}_0$, hence

$$\begin{aligned} M_{j,p} M_{j,q} &\geq \frac{C_j}{p!} \frac{M_{j+1,2(p+1)}}{(2(p+1))!} (2(p+1))! q! \geq \frac{C_j}{p!} \frac{M_{j+1,p+q}}{(p+q)!} (2p)! q! \\ &\geq C_j \frac{M_{j+1,p+q}}{2^{p+q}} \frac{(2p)!}{p! 2} \geq \left(\frac{C_j}{2}\right)^{p+q} M_{j+1,p+q}. \end{aligned}$$

The case $r \geq 3$ is then immediate:

$$\begin{aligned} M_{j+r-1,|\delta|} &\leq B_{j+r-2,2}^{|\delta|} M_{j+r-2,\delta_1+\cdots+\delta_{r-1}} M_{j,\delta_r} \\ &\leq \cdots \leq (B_{j+r-2,2} \cdots B_{j,2})^{|\delta|} M_{j,\delta_1} \cdots M_{j,\delta_r}. \blacksquare \end{aligned}$$

5. Some spaces

The Fréchet spaces $\Lambda_{(\mathbf{M}_j)}^{(r)}$ and $\Lambda_{(\mathfrak{M})}^{(r)}$. For every $j, r \in \mathbb{N}$, the Fréchet space $\Lambda_{(\mathbf{M}_j)}^{(r)}$ is the vector space of indexed families $\mathbf{a} = (a_\gamma)_{\gamma \in \mathbb{N}_0^r}$ of elements of \mathbb{K} such that

$$\|\mathbf{a}\|_{j,h} := \sup_{\gamma \in \mathbb{N}_0^r} \frac{|a_\gamma|}{h^{|\gamma|} M_{j,|\gamma|}} < \infty, \quad \forall h > 0,$$

endowed with the system of norms $\{|\cdot|_{j,1/m} : m \in \mathbb{N}\}$.

For every $r \in \mathbb{N}$, the space $\Lambda_{(\mathfrak{M})}^{(r)}$ is then defined as the projective limit of the sequence $(\Lambda_{(\mathfrak{M}_j)}^{(r)})_{j \in \mathbb{N}}$; $\{|\cdot|_{j,1/j} : j \in \mathbb{N}\}$ is of course a fundamental system of norms for this space.

The Fréchet spaces $\mathcal{B}_{(\mathfrak{M}_j)}(\Omega)$ and $\mathcal{B}_{(\mathfrak{M})}(\Omega)$. Given an open subset Ω of \mathbb{R}^r , the Fréchet space $\mathcal{B}_{(\mathfrak{M}_j)}(\Omega)$ is the vector space of functions $f \in \mathcal{C}^\infty(\Omega)$ such that

$$\|f\|_{\Omega,j,h} := \sup_{\alpha \in \mathbb{N}_0^r} \frac{\|D^\alpha f\|_\Omega}{h^{|\alpha|} M_{j,|\alpha|}} < \infty, \quad \forall h > 0,$$

endowed with the countable system of norms $\{\|\cdot\|_{\Omega,j,1/m} : m \in \mathbb{N}\}$.

The Fréchet space $\mathcal{B}_{(\mathfrak{M})}(\Omega)$ is then defined as the projective limit of the sequence $(\mathcal{B}_{(\mathfrak{M}_j)}(\Omega))_{j \in \mathbb{N}}$.

The space $\mathcal{D}_{(\mathfrak{M})}(K)$. Given a compact subset K of \mathbb{R}^r , the Fréchet space $\mathcal{D}_{(\mathfrak{M})}(K)$ is the topological subspace of $\mathcal{B}_{(\mathfrak{M})}(\mathbb{R}^r)$ consisting of the elements with support contained in K .

The Banach spaces $\mathcal{B}_{j,r}$ and the Fréchet spaces $\mathcal{E}_{(\mathfrak{M})}([-1, 1]^r)$. The Banach space $\mathcal{B}_{j,r}$ is the vector space of functions $f \in \mathcal{C}^\infty([-1, 1]^r)$ such that

$$\|f\|_{j,r} := \sup_{\alpha \in \mathbb{N}_0^r} \frac{j^{|\alpha|} \|D^\alpha f\|_{[-1,1]^r}}{M_{j,|\alpha|}} < \infty,$$

endowed with the norm $\|\cdot\|_{j,r}$.

The Fréchet space $\mathcal{E}_{(\mathfrak{M})}([-1, 1]^r)$ is then defined as the projective limit of the sequence $(\mathcal{B}_{j,r})_{j \in \mathbb{N}}$.

6. Study of the space $\mathcal{E}_{(\mathfrak{M})}([-1, 1]^r)$

PROPOSITION 6.1. *For every $j, r \in \mathbb{N}$, there is a constant $B_{j,r} > 1$ such that, for every $\alpha, \gamma \in \mathbb{N}_0^r$,*

$$|a_\gamma(f)| \leq 2^r \frac{2^{|\alpha|} B_{j,r}^{|\alpha|}}{\gamma^\alpha} M_{j,\alpha} \|f\|_{j+r-1,r}, \quad \forall f \in \mathcal{B}_{j+r-1,r}.$$

In particular, for every $j, r \in \mathbb{N}$, $(T_\gamma, a_\gamma(\cdot))_{\gamma \in \mathbb{N}_0^r}$ is a biorthogonal system in $\mathcal{B}_{j+r-1,r}$.

Proof. For every $f \in \mathcal{B}_{j+r-1,r}$ and $\alpha, \delta \in \mathbb{N}_0^r$ such that $\delta \leq \alpha$, we clearly have

$$\begin{aligned} \frac{1}{\delta!} \|f^{(\delta)}\|_{[-1,1]^r} &\leq \frac{1}{\delta!} \|f\|_{j+r-1,r} \frac{M_{j+r-1,|\delta|}}{(j+r-1)^{|\delta|}} \\ &\leq B_{j,r}^{|\delta|} \frac{M_{j,\delta}}{\delta!} \|f\|_{j+r-1,r} \leq B_{j,r}^{|\alpha|} \frac{M_{j,\alpha}}{\alpha!} \|f\|_{j+r-1,r} \end{aligned}$$

for some constant $B_{j,r} > 1$ independent of f (if $r = 1$, any number $B_{j,1} > 1$ is suitable; if $r \geq 2$, we use Proposition 4.2). So the announced inequality is an immediate consequence of the estimate (2) of $|a_\gamma(f)|$.

The particular case is clear: it is a fact that $a_\gamma(T_\delta)$ is equal to 1 if $\gamma = \delta$ and to 0 otherwise. Moreover the established inequality implies that the linear functionals $a_\gamma(\cdot)$ are continuous on $\mathcal{B}_{j+r-1,r}$. ■

PROPOSITION 6.2. *For every $j, r \in \mathbb{N}$, the canonical injection from $\mathcal{B}_{j+r,r}$ into $\mathcal{B}_{j,r}$ is nuclear.*

Proof. For every $\beta, \gamma \in \mathbb{N}_0^r$, we use the V. A. Markov inequality to estimate the derivatives of T_γ , and Proposition 6.1 with the special value $\alpha = (2\beta_1 + 2, \dots, 2\beta_r + 2)$ to estimate $|a_\gamma(f)|$. We thus get a constant $B_{j+1,r} > 1$ such that

$$\frac{j^{|\beta|} |a_\gamma(f)| \|D^\beta T_\gamma\|_{[-1,1]^r}}{M_{j,|\beta|}} \leq \frac{j^{|\beta|} 2^r 2^{2|\beta|+2r} B_{j+1,r}^{2|\beta|+2r}}{M_{j,|\beta|}} \frac{1}{\gamma_1^{*2} \dots \gamma_r^{*2}} \frac{M_{j+1,\alpha}}{\beta!} \|f\|_{j+r,r}$$

for every $f \in \mathcal{B}_{j+r,r}$.

For $A = 4jB_{j+1,r}^2$, condition (m₄) provides a constant $A_j > 1$ such that

$$M_{j+1,2(p+1)} \leq A_j A^{-p} p! M_{j,p}, \quad \forall p \in \mathbb{N}_0.$$

This leads to the following estimate:

$$\frac{M_{j+1,\alpha}}{\beta!} = \frac{M_{j+1,2(\beta_1+1)}}{\beta_1!} \dots \frac{M_{j+1,2(\beta_r+1)}}{\beta_r!} \leq A_j^r A^{-|\beta|} M_{j,\beta} \leq A_j^r A^{-|\beta|} M_{j,|\beta|}.$$

Therefore we get

$$(3) \quad |a_\gamma(f)| \|T_\gamma\|_{j,r} \leq C_{j,r} \frac{1}{\gamma_1^{*2} \dots \gamma_r^{*2}} \|f\|_{j+r,r}, \quad \forall f \in \mathcal{B}_{j+r,r},$$

with $C_{j,r} = 2^{3r} A_j^r B_{j+1,r}^{2r} > 0$ and we conclude at once since the series $\sum_{\gamma \in \mathbb{N}_0^r} (\gamma_1^{*2} \dots \gamma_r^{*2})^{-1}$ converges. ■

Together with inequalities (3), Propositions 6.1 and 6.2 lead to the following result.

THEOREM 6.3. *For every $r \in \mathbb{N}$, the family $(T_\gamma, a_\gamma(\cdot))_{\gamma \in \mathbb{N}_0^r}$ is an absolute Schauder basis in the Fréchet nuclear space $\mathcal{E}_{(\mathfrak{M})}([-1, 1]^r)$. ■*

NOTATION. As $\mathcal{E}_{(\mathfrak{M})}([-1, 1])$ is a Fréchet nuclear space, the tensor products

$$\mathcal{E}_{(\mathfrak{M})}([-1, 1]) \widehat{\otimes}_\varepsilon \dots \widehat{\otimes}_\varepsilon \mathcal{E}_{(\mathfrak{M})}([-1, 1])$$

and

$$\mathcal{E}_{(\mathfrak{M})}([-1, 1]) \widehat{\otimes}_\pi \dots \widehat{\otimes}_\pi \mathcal{E}_{(\mathfrak{M})}([-1, 1])$$

coincide. To shorten notation, let us designate them by $\widehat{\otimes}^r \mathcal{E}_{(\mathfrak{M})}([-1, 1])$.

PROPOSITION 6.4. *For every integer $r \geq 2$, the Fréchet nuclear spaces $\widehat{\otimes}^r \mathcal{E}_{(\mathfrak{M})}([-1, 1])$ and $\mathcal{E}_{(\mathfrak{M})}([-1, 1]^r)$ coincide.*

Proof. Let \mathcal{E} denote the tensor product

$$\mathcal{E}_{(\mathfrak{M})}([-1, 1]) \otimes \cdots \otimes \mathcal{E}_{(\mathfrak{M})}([-1, 1]).$$

By Theorem 6.3, we already know that \mathcal{E} is a dense vector subspace of $\mathcal{E}_{(\mathfrak{M})}([-1, 1]^r)$.

We first prove that on \mathcal{E} the π -topology is finer than the topology induced by $\mathcal{E}_{(\mathfrak{M})}([-1, 1]^r)$. For every $j \in \mathbb{N}$, it is well known that the set U_j of linear combinations

$$\sum_{s=1}^l b_s f_{s,1}(x_1) \cdots f_{s,r}(x_r) = \sum_{s=1}^l b_s f_{s,1} \otimes \cdots \otimes f_{s,r}(x)$$

with $l \in \mathbb{N}$, $b_1, \dots, b_l \in \mathbb{K}$ such that $\sum_{s=1}^l |b_s| \leq 1$, and $f_{s,k} \in \mathcal{E}_{(\mathfrak{M})}([-1, 1])$ such that $\|f_{s,k}\|_{j,1} \leq 1$ for all $s \in \{1, \dots, l\}$ and $k \in \{1, \dots, r\}$, is a neighbourhood in \mathcal{E} endowed with the π -topology. To conclude it is then enough to verify that, for every $j \in \mathbb{N}$, U_j is a subset of the closed unit semi-ball of $\mathcal{E}_{(\mathfrak{M})}([-1, 1]^r)$ for the semi-norm $\|\cdot\|_{j,r}$. This is straightforward: for every element $f = \sum_{s=1}^l b_s f_{s,1} \otimes \cdots \otimes f_{s,r}$ of U_j , one just has to note that, for every $s \in \{1, \dots, l\}$,

$$\|f_{s,1} \otimes \cdots \otimes f_{s,r}\|_{j,r} \leq \|f_{s,1}\|_{j,1} \cdots \|f_{s,r}\|_{j,1} \leq 1.$$

Now we prove that on \mathcal{E} , the ε -topology is weaker than the topology induced by $\mathcal{E}_{(\mathfrak{M})}([-1, 1]^r)$. For any elements u_1, \dots, u_r of the topological dual of $\mathcal{E}_{(\mathfrak{M})}([-1, 1])$ and $f \in \mathcal{E}_{(\mathfrak{M})}([-1, 1]^r)$, set

$$\langle f, u_1 \otimes \cdots \otimes u_r \rangle := \sum_{\gamma \in \mathbb{N}_0^r} a_\gamma(f) \langle u_1, T_{\gamma_1} \rangle \cdots \langle u_r, T_{\gamma_r} \rangle.$$

For every $j \in \mathbb{N}$, let moreover V_j denote the polar set of

$$\{f \in \mathcal{E}_{(\mathfrak{M})}([-1, 1]) : \|f\|_{[-1,1],j,1/j} \leq 1\}$$

in the topological dual of $\mathcal{E}_{(\mathfrak{M})}([-1, 1])$. If $u_1, \dots, u_r \in V_j$, we get

$$|\langle f, u_1 \otimes \cdots \otimes u_r \rangle| \leq \sum_{\gamma \in \mathbb{N}_0^r} |a_\gamma(f)| \|T_{\gamma_1}\|_{j,1} \cdots \|T_{\gamma_r}\|_{j,1}$$

with

$$\|T_{\gamma_1}\|_{j,1} \cdots \|T_{\gamma_r}\|_{j,1} = \sup_{\alpha \in \mathbb{N}_0^r} \frac{j^{|\alpha|} \|D^\alpha T_\gamma\|_{[-1,1]^r}}{M_{j,\alpha}} \leq \sup_{\alpha \in \mathbb{N}_0^r} \frac{B_{j,r}^{|\alpha|} j^{|\alpha|} \|D^\alpha T_\gamma\|_{[-1,1]^r}}{M_{j+r-1,|\alpha|}}$$

for some $B_{j,r} > 1$ independent of γ by Proposition 4.2. So if $m_{j,r}$ is an integer such that $m_{j,r} > j + r - 1$ and $m_{j,r} > jB_{j,r}$, we have

$$\|T_{\gamma_1}\|_{j,1} \cdots \|T_{\gamma_r}\|_{j,1} \leq \|T_\gamma\|_{m_{j,r},r}$$

for every $\gamma \in \mathbb{N}_0^r$. Now we apply inequality (3) to get

$$|\langle f, u_1 \otimes \cdots \otimes u_r \rangle| \leq C_{m_{j,r},r} \|f\|_{m_{j,r},r} \sum_{\gamma \in \mathbb{N}_0^r} \frac{1}{\gamma_1^{*2} \cdots \gamma_r^{*2}}$$

for every $f \in \mathcal{E}_{(\mathfrak{M})}([-1, 1]^r)$, for some constant $C_{m_{j,r},r} > 0$ independent of f . Therefore $u_1 \otimes \cdots \otimes u_r$ is a continuous linear functional on $\mathcal{E}_{(\mathfrak{M})}([-1, 1]^r)$ and

$$\{u_1 \otimes \cdots \otimes u_r : u_1, \dots, u_r \in V_j\}$$

is an equicontinuous subset of the topological dual of $\mathcal{E}_{(\mathfrak{M})}([-1, 1]^r)$.

Hence the conclusion follows, since the topologies ε and π coincide on \mathcal{E} . ■

7. Non-extension result. It is clear that the restriction map

$$R: \mathcal{B}_{(\mathfrak{M})}(\mathbb{R}^r) \rightarrow \Lambda_{(\mathfrak{M})}^{(r)}, \quad f \mapsto (D^\gamma f(0))_{\gamma \in \mathbb{N}_0^r},$$

is well defined, linear and continuous.

PROPOSITION 7.1. *For every $r \in \mathbb{N}$, there is no continuous linear extension map from $\Lambda_{(\mathfrak{M})}^{(r)}$ into $\mathcal{B}_{(\mathfrak{M})}(\mathbb{R}^r)$.*

Proof. We proceed by induction on r .

CASE $r = 1$. Suppose that there is a continuous linear extension map T from $\Lambda_{(\mathfrak{M})}^{(1)}$ into $\mathcal{B}_{(\mathfrak{M})}(\mathbb{R})$. Then there are $s, h, k \in \mathbb{N}$, $h, k \in]0, 1]$ and $H, K > 1$ such that

$$\|T\mathbf{a}\|_{\mathbb{R},1,1} \leq H|\mathbf{a}|_{s,h} \quad \text{and} \quad \|T\mathbf{a}\|_{\mathbb{R},s+1,1} \leq K|\mathbf{a}|_{r,k}$$

for every $\mathbf{a} \in \Lambda_{(\mathfrak{M})}^{(1)}$. For every $p \in \mathbb{N}_0$, denote by e_p the p th unit vector of $\Lambda_{(\mathfrak{M})}^{(1)}$ and set $\chi_p := Te_p$. We then have

$$\|\chi_p\|_{\mathbb{R},1,1} \leq \frac{H}{h^p M_{s,p}} \quad \text{and} \quad \|\chi_p\|_{\mathbb{R},s+1,1} \leq \frac{K}{k^p M_{r,p}}.$$

Moreover for every $x > 0$, the Taylor development provides some $y \in]0, x]$ such that

$$\chi_p^{(p)}(x) = \chi_p^{(p)}(0) + \frac{x^p}{p!} \chi_p^{(2p)}(y) = 1 + \frac{x^p}{p!} \chi_p^{(2p)}(y),$$

hence

$$|\chi_p^{(p)}(x) - 1| \leq \frac{x^p}{p!} \|\chi_p\|_{\mathbb{R},s+1,1} M_{s+1,2p} \leq \frac{x^p}{p!} \frac{KM_{s+1,2p}}{k^p M_{r,p}}.$$

So if we define $\tau_p > 0$ by $\tau_p^p = p!k^p M_{r,p} / (2KM_{s+1,2p})$, we get

$$|\chi_p^{(p)}(x) - 1| \leq \frac{\tau_p^p}{p!} \frac{KM_{s+1,2p}}{k^p M_{r,p}} = \frac{1}{2}, \quad \forall x \in]0, \tau_p],$$

hence $\Re\chi_p^{(p)}(x) \geq 1/2$ and therefore $\Re\chi_p(x) \geq x^p/(2p!)$ for every $x \in]0, \tau_p]$. This leads to

$$\frac{k^p M_{r,p}}{4K M_{s+1,2p}} = \frac{\tau_p^p}{2p!} \leq \Re\chi_p(\tau_p) \leq \|\chi_p\|_{\mathbb{R},1,1} M_{1,0} \leq \frac{H}{h^p M_{s,p}}.$$

Now we note that condition (\mathfrak{m}_4) applied with $A = 1$ provides a constant $B_s > 0$ such that $M_{s+1,2(p+1)} \leq B_s p! M_{s,p}$ for every $p \in \mathbb{N}$. So the preceding inequalities lead to

$$\frac{M_{r,p}}{p!} \leq \frac{4HK M_{s+1,2p}}{p! h^p k^p M_{s,p}} \leq \frac{4HK}{p! h^p k^p} \frac{M_{s+1,2(p+1)}}{M_{s,p}} \leq \frac{4HK}{h^p k^p} B_s$$

and we obtain the existence of some $B > 0$ such that $M_{r,p}/p! \leq B^{p+1}$ for every $p \in \mathbb{N}_0$. As by Proposition 4.1, there is $c > 0$ such that $M_{r,p}/p! \geq c(2B)^{p+1}$ for every $p \in \mathbb{N}_0$, we arrive at the contradiction $c(2B)^{p+1} \leq B^{p+1}$ for every $p \in \mathbb{N}_0$.

General case. Suppose that for some $r > 1$, there is a continuous linear extension map S from $\Lambda_{(\mathfrak{M})}^{(r)}$ into $\mathcal{B}_{(\mathfrak{M})}(\mathbb{R}^r)$. Of course, the map $V: \Lambda_{(\mathfrak{M})}^{(1)} \rightarrow \Lambda_{(\mathfrak{M})}^{(r)}$ defined by

$$(V\mathbf{a})_\gamma = \begin{cases} 0 & \text{if } (\gamma_2, \dots, \gamma_r) \neq 0, \\ (a_{\gamma_1}, 0, \dots, 0) & \text{otherwise,} \end{cases}$$

is well defined, linear and continuous. Moreover the map R_1 from $\mathcal{B}_{(\mathfrak{M})}(\mathbb{R}^r)$ into $\mathcal{B}_{(\mathfrak{M})}(\mathbb{R})$ defined by $(R_1 f)(t) = f(t, 0, \dots, 0)$ for every $t \in \mathbb{R}$ is also well defined, linear and continuous. Therefore the map $R_1 \circ S \circ V$ is continuous and linear from $\Lambda_{(\mathfrak{M})}^{(1)}$ into $\mathcal{B}_{(\mathfrak{M})}(\mathbb{R})$. As it is clearly an extension map, we have arrived at a contradiction. ■

8. Conditions (\mathfrak{m}_5) and (\mathfrak{m}'_5)

DEFINITION. (a) The matrix \mathfrak{m} satisfies condition (\mathfrak{m}_5) if there is some $\alpha > 1$ such that $\sum_{p=1}^\infty p^\alpha / m_{j,p} < \infty$ for every $j \in \mathbb{N}$.

(b) The matrix \mathfrak{m} satisfies condition (\mathfrak{m}'_5) if there is some $\beta > 2$ such that $\lim_{p \rightarrow \infty} p!^\beta / M_{j,p} = 0$ for every $j \in \mathbb{N}$.

PROPOSITION 8.1. *The matrix \mathfrak{m} satisfies condition (\mathfrak{m}_5) if and only if it satisfies condition (\mathfrak{m}'_5) .*

Proof. We will prove that if \mathfrak{m} satisfies (\mathfrak{m}_5) with $\alpha > 1$, then it satisfies (\mathfrak{m}'_5) with $\beta = 1 + \alpha$. For every $j \in \mathbb{N}$, the sequence $(m'_{j,p})_{p \in \mathbb{N}_0}$ defined by $m'_{j,0} = 1$ and $m'_{j,p} = p^{-\alpha} m_{j,p}$ for every $p \in \mathbb{N}$ is non-quasi-analytic. Therefore the Denjoy–Carleman theorem (cf. [3, Theorem 1.3.8]) gives $\sum_{p=1}^\infty 1/L_{j,p} < \infty$ if we set

$$L_{j,p} = \inf\{(M'_{j,k})^{1/k} : k \geq p\}, \quad \forall p \in \mathbb{N}.$$

As $(1/L_{j,p})_{p \in \mathbb{N}}$ is a decreasing sequence of positive numbers, this leads to $p/L_{j,p} \rightarrow 0$. The conclusion is then clear since

$$\frac{p^{1+\alpha}}{M_{j,p}} \leq \frac{p^p p!^\alpha}{M_{j,p}} = \frac{p^p}{M'_{j,p}} \leq \left(\frac{p}{L_{j,p}}\right)^p, \quad \forall p \in \mathbb{N}.$$

If \mathbf{m} satisfies (\mathbf{m}'_5) with $\beta > 2$, the following argument proves that it satisfies (\mathbf{m}_5) for any $\alpha \in]1, \beta - 1[$. Let $j \in \mathbb{N}$ and choose $\gamma \in]2, \beta[$. An immediate application of the Stirling formula gives $\lim_{p \rightarrow \infty} p^{\gamma p} / (p!)^\beta = 0$, hence $\lim_{p \rightarrow \infty} p^{\gamma p} / M_{j,p} = 0$. So there is $p_j \in \mathbb{N}$ such that $p^{\gamma p} < M_{j,p}$, hence $p^\gamma < m_{j,p}$ for every $p \geq p_j$. Choosing now $\alpha > 1$ such that $\gamma - \alpha > 1$, we get

$$\frac{p^\alpha}{m_{j,p}} = \frac{p^\gamma}{m_{j,p}} \frac{1}{p^{\gamma-\alpha}} < \frac{1}{p^{\gamma-\alpha}}, \quad \forall p \geq p_j,$$

hence $\sum_{p=1}^\infty p^\alpha / m_{j,p} < \infty$. ■

9. Extension results

CONSTRUCTION. If the matrix \mathbf{m} satisfies condition (\mathbf{m}_5) with $\alpha > 1$, we make the following choices.

a) *The integers p_j and the numbers n_p and N_p .* We first choose a strictly increasing sequence $(p_j)_{j \in \mathbb{N}}$ of positive integers such that

$$\sum_{p=p_j+1}^\infty \frac{p^\alpha}{m_{j+1,p}} < 2^{-j}, \quad \forall j \in \mathbb{N}.$$

We then define the sequence $(n_p)_{p \in \mathbb{N}_0}$ as follows:

$$n_p = \begin{cases} 1 & \text{if } p = 0, \\ p^{-\alpha} m_{1,p} & \text{if } p \in \{1, \dots, p_1\}, \\ p^{-\alpha} m_{j+1,p} & \text{if } p \in \{p_j + 1, \dots, p_{j+1}\} \text{ and } j \in \mathbb{N}. \end{cases}$$

Of course we then set $N_p = n_0 \cdots n_p$ for every $p \in \mathbb{N}_0$.

Note that, for every $j \in \mathbb{N}$, there is clearly a constant $c_j > 1$ such that $n_p \leq c_j p^{-\alpha} m_{j,p}$ for every $p \in \mathbb{N}_0$, hence

$$(4) \quad N_p \leq c_j^p p!^{-\alpha} M_{j,p}, \quad \forall p \in \mathbb{N}_0.$$

b) *The functions S_n .* For $a := \sum_{p=1}^\infty 1/n_p$, a slight enhancement of property 1.3.5 of [3] provides the existence of a function $\varphi \in \mathcal{D}([-a, a])$ such that $0 \leq \varphi \leq 1$ as well as $\varphi^{(p)}(0) = \delta_{p,0}$ and $\|\varphi^{(p)}\|_{\mathbb{R}} \leq 2^p N_p$ for every $p \in \mathbb{N}_0$.

For every $n \in \mathbb{N}_0$, we then set $v_n(x) = \varphi(a(1 + n^2)x)$ for every $x \in \mathbb{R}$ and define the function u_n on \mathbb{R} by setting

$$u_n(x) := \begin{cases} 0 & \text{if } x < -1 - 1/(1 + n^2), \\ v_n(x + 1) & \text{if } -1 - 1/(1 + n^2) \leq x \leq -1, \\ 1 & \text{if } -1 < x < 1, \\ v_n(x - 1) & \text{if } 1 \leq x \leq 1 + 1/(1 + n^2), \\ 0 & \text{if } 1 + 1/(1 + n^2) < x. \end{cases}$$

Finally, for every $n \in \mathbb{N}_0$, we set $S_n := T_n u_n$. It is a direct matter to verify that S_n belongs to $\mathcal{C}^\infty(\mathbb{R})$, is an extension of $T_n|_{[-1,1]}$ and has its support contained in $[-1 - 1/(1 + n^2), 1 + 1/(1 + n^2)]$.

c) *The functions S_γ .* Now everything is set up to introduce the following functions: for every $\gamma \in \mathbb{N}_0^r$, we define the function S_γ on \mathbb{R}^r by

$$S_\gamma(x) = S_{\gamma_1}(x_1) \cdots S_{\gamma_r}(x_r), \quad \forall x \in \mathbb{R}^r.$$

It is clear that S_γ belongs to $\mathcal{C}^\infty(\mathbb{R}^r)$, is an extension of $T_\gamma|_{[-1,1]^r}$ and has its support contained in $[-2, 2]^r$. A lot more can be said. ■

LEMMA 9.1. *If the matrix \mathbf{m} satisfies condition (\mathbf{m}_5) , then there is a constant $b > 1$ such that $\|S_0^{(p)}\|_{\mathbb{R}} \leq b^{p+1}N_p$ and $\|S_n^{(p)}\|_{\mathbb{R}} \leq (bn^2)^{p+1}N_p$ for every $n \in \mathbb{N}$ and $p \in \mathbb{N}_0$.*

Proof. For every $n \in \mathbb{N}$, $x \in \mathbb{R}$ such that $|x| \leq 1 + 1/(1 + n^2)$ and $p \in \mathbb{N}_0$, Proposition 3.1 and the preceding construction lead to

$$\begin{aligned} |S_n^{(p)}(x)| &\leq \sum_{l=0}^p \binom{p}{l} |T_n^{(l)}(x)| |u_n^{(p-l)}(x)| \\ &\leq \sum_{l=0}^p \binom{p}{l} e \frac{n^{2l}}{l!} 2^{p-l} N_{p-l} a^{p-l} (1 + n^2)^{p-l}. \end{aligned}$$

As the series $\sum_{p=0}^\infty 1/n_p$ converges, we have $n_p \geq 1$ for p large; this implies the existence of a constant $c > 1$ such that $N_q \leq cN_p$ for every $p, q \in \mathbb{N}$ such that $q \leq p$. Therefore we get

$$\begin{aligned} \|S_n^{(p)}\|_{\mathbb{R}} &\leq ceN_p \sum_{l=0}^p \binom{p}{l} n^{2l} (2a(1 + n^2))^{p-l} \\ &\leq ceN_p (n^2 + 2a(1 + n^2))^p, \quad \forall n \in \mathbb{N}, p \in \mathbb{N}_0. \end{aligned}$$

As it is clear that we also have

$$\|S_0^{(p)}\|_{\mathbb{R}} = \|u_0^{(p)}\|_{\mathbb{R}} \leq (2a)^p N_p, \quad \forall p \in \mathbb{N}_0,$$

we conclude at once. ■

PROPOSITION 9.2. *If the matrix \mathbf{m} satisfies condition (\mathbf{m}_5) , then there is $q \in \mathbb{N}$ such that, for every $j, r \in \mathbb{N}$, there is a constant $D_{j,r,q} > 0$ such that*

$$\|S_\gamma\|_{\mathbb{R}^r, j, 1/j} \leq D_{j,r,q} \|T_\gamma\|_{j+q+2r,r}, \quad \forall \gamma \in \mathbb{N}_0^r.$$

In particular, for every $\gamma \in \mathbb{N}_0^r$, the extension S_γ of $T_\gamma|_{[-1,1]^r}$ belongs to $\mathcal{D}(\mathfrak{M})([-2, 2]^r)$.

Proof. Let us first remark that, for every $j \in \mathbb{N}$, condition (\mathbf{m}_4) applied with $A = 1$ provides a constant $E_j > 1$ such that

$$(5) \quad M_{j+1, 2(p+1)} \leq E_j p! M_{j,p}, \quad \forall p \in \mathbb{N}_0,$$

hence

$$(6) \quad M_{j+1,p}^2 \leq M_{j+1, 2(p+1)} \leq E_j p! M_{j,p}, \quad \forall p \in \mathbb{N}_0.$$

Now we fix q by the following observation: as the matrix \mathbf{m} satisfies (\mathbf{m}_5) , there is $\lambda > 1$ such that $\sum_{p=1}^\infty p^\lambda / m_{j,p} < \infty$ for every $j \in \mathbb{N}$, so we can choose $q \in \mathbb{N}$ with $2^{-q} < \lambda - 1$.

Next, for every $j, r \in \mathbb{N}$, we proceed as follows. First of all, to shorten notation, we set $\|T_\gamma\|_* = \|T_\gamma\|_{j+q+2r,r}$ for every $\gamma \in \mathbb{N}_0^r$. Then we recall that Proposition 6.1 provides some $B = B_{j+q+r+1,r} > 1$ depending only on j, r and q such that

$$(7) \quad 1 = |a_\gamma(T_\gamma)| \leq 2^r \frac{(2B)^{|\beta|}}{\gamma^\beta} M_{j+q+r+1,\beta} \|T_\gamma\|_*, \quad \forall \beta, \gamma \in \mathbb{N}_0^r.$$

So, for every $\alpha \in \mathbb{N}_0^r$, using successively Lemma 9.1, inequality (4) and (7) with $\beta = (2(\alpha_1 + 1), \dots, 2(\alpha_r + 1))$ and setting $A = 8bc_{j+q+r} B^2$, we obtain

$$\|S_\gamma^{(\alpha)}\|_{\mathbb{R}^r} = \prod_{k=1}^r \|S_{\gamma_k}^{(\alpha_k)}\|_{\mathbb{R}} \leq A^r \|T_\gamma\|_* \prod_{k=1}^r \frac{A^{\alpha_k}}{\alpha_k!^\lambda} M_{j+q+r,\alpha_k} M_{j+q+r+1, 2(\alpha_k+1)}.$$

Now for every $k \in \{1, \dots, r\}$, we use (5) and (6) to get

$$M_{j+q+r,\alpha_k} M_{j+q+r+1, 2(\alpha_k+1)} \leq \alpha_k!^2 E_{j+q+r} E_{j+q+r-1} M_{j+q+r-1, \alpha_k}$$

and then we note that a repeated use of inequalities of type (6) leads to

$$\begin{aligned} E_{j+q+r-1} \frac{M_{j+q+r-1, \alpha_k}}{\alpha_k!} &\leq E_{j+q+r-1} E_{j+q+r-2}^{2^{-1}} \left(\frac{M_{j+q+r-2, \alpha_k}}{\alpha_k!} \right)^{2^{-1}} \leq \dots \\ &\leq E_{j+q+r-1} E_{j+q+r-2}^{2^{-1}} \dots E_{j+r-1}^{2^{-q}} \left(\frac{M_{j+r-1, \alpha_k}}{\alpha_k!} \right)^{2^{-q}}. \end{aligned}$$

Setting $E = E_{j+q+r} \prod_{k=0}^q E_{j+q+r-1-k}^{2^{-k}}$ and putting all this information together yields

$$\|S_\gamma^{(\alpha)}\|_{\mathbb{R}^r} \leq (AE)^r \|T_\gamma\|_* \prod_{k=1}^r \frac{A^{\alpha_k}}{\alpha_k!^{\lambda-3}} \left(\frac{M_{j+r-1, \alpha_k}}{\alpha_k!} \right)^{2^{-q}},$$

hence

$$\begin{aligned} \frac{j^{|\alpha|} \|S_\gamma^{(\alpha)}\|_{\mathbb{R}^r}}{M_{j,|\alpha|}} &\leq \|S_\gamma^{(\alpha)}\|_{\mathbb{R}^r} \prod_{k=1}^r \frac{j^{\alpha_k}}{M_{j,\alpha_k}} \leq \|S_\gamma^{(\alpha)}\|_{\mathbb{R}^r} \prod_{k=1}^r \frac{j^{\alpha_k}}{M_{j+r-1,\alpha_k}} \\ &\leq (AE)^r \|T_\gamma\|_* \prod_{k=1}^r \frac{(jA)^{\alpha_k}}{\alpha_k!^{\lambda-1-2^q}} \left(\frac{\alpha_k!^2}{M_{j+r-1,\alpha_k}} \right)^{1-2^{-q}}. \end{aligned}$$

Finally, on the one hand the sequence $(p/m_{j,p})_{p \in \mathbb{N}}$ of positive numbers is decreasing and satisfies $\sum_{p=1}^\infty p/m_{j,p} < \infty$; this implies $\lim p^2/m_{j,p} = 0$, hence $\lim p!^2/M_{j,p} = 0$. On the other hand, the sequence $((jA)^p/p!^{\lambda-1-2^{-q}})_{p \in \mathbb{N}}$ converges to 0. These two facts and the last inequality together provide the existence of a constant $D_{j,r,q} > 0$ such that

$$\frac{j^{|\alpha|} \|S_\gamma^{(\alpha)}\|_{\mathbb{R}^r}}{M_{j,|\alpha|}} \leq D_{j,r,q} \|T_\gamma\|_*, \quad \forall \alpha \in \mathbb{N}_0^r,$$

hence the conclusion. ■

THEOREM 9.3. *If the matrix \mathfrak{m} satisfies condition (\mathfrak{m}_5) , then for every $r \in \mathbb{N}$,*

$$T: \mathcal{E}(\mathfrak{m})([-1, 1]^r) \rightarrow \mathcal{D}(\mathfrak{m})([-2, 2]^r), \quad f \mapsto \sum_{\gamma \in \mathbb{N}_0^r} a_\gamma(f) S_\gamma,$$

is a continuous linear extension map.

Proof. This is a direct consequence of Theorem 6.3 and Proposition 9.2. ■

10. Application

PROPOSITION 10.1. *If $\Phi: [0, \infty[\rightarrow [0, \infty[$ is an increasing and convex function such that $\Phi(0) = 0$ and $\lim_{t \rightarrow \infty} \Phi(t)/t = \infty$, then the matrix $\mathfrak{m} = (m_{j,p})_{j \in \mathbb{N}, p \in \mathbb{N}_0}$ defined by $m_{j,0} = 1$ and*

$$m_{j,p} = pe^{\Phi(p/8^j) - \Phi((p-1)/8^j)}$$

for every $j, p \in \mathbb{N}$ satisfies conditions (\mathfrak{m}_1) to (\mathfrak{m}_4) .

If moreover Φ satisfies $\lim_{p \rightarrow \infty} \Phi(t)/(t \log(t)) = \infty$, then \mathfrak{m} also satisfies (\mathfrak{m}_5) .

Proof. By Proposition 7.1 of [8], we know that \mathfrak{m} satisfies (\mathfrak{m}_1) to (\mathfrak{m}_3) .

Let us prove that it also satisfies (\mathfrak{m}_4) . For every $p \in \mathbb{N}$, as we have $\binom{2p+2}{p} \leq 2^{2p+2}$, $p+1 \leq 2^p$ and $p+2 \leq 2^{p+1}$, we get $(2p+2)! \leq 2^{3+4p} p!^2$. So for every $j, p \in \mathbb{N}$, we have

$$M_{j+1,2(p+1)} = (2p+2)! e^{\Phi(2(p+1)/8^{j+1})} \leq 2^{3+4p} p!^2 e^{\Phi(p/(2 \cdot 8^j))}$$

since Φ is an increasing function. As also $2\Phi(t) \leq \Phi(2t)$ for every $t \geq 0$, this

leads to

$$M_{j+1,2(p+1)} \leq 2^{7p} p!^2 e^{\Phi(p/8^j)} e^{-\Phi(p/(2 \cdot 8^j))} = 2^{7p} p! M_{j,p} e^{-\phi(p/(2 \cdot 8^j))}$$

for every $j, p \in \mathbb{N}$. Now the condition $\lim \Phi(t)/t = \infty$ implies for every $A > 0$ the existence of some $p_A \in \mathbb{N}$ such that $\Phi(p/(2 \cdot 8^j)) \geq p(\log(A) + \log(2^7))$, hence $e^{-\Phi(p/(2 \cdot 8^j))} \leq A^{-p} 2^{-7p}$ for every $p \geq p_A$. So altogether we have

$$M_{j+1,2(p+1)} \leq A^{-p} p! M_{j,p}, \quad \forall p \geq p_A;$$

hence the conclusion.

Finally, we prove that if Φ satisfies $\lim \Phi(t)/(t \log(t)) = \infty$, then \mathfrak{m} satisfies (\mathfrak{m}'_5) with $\beta = 3$. Indeed, for every $j \in \mathbb{N}$, the supplementary condition provides $\lim \Phi(8^{-j}p)/(p \log(p)) = \infty$, hence there is $p_j \in \mathbb{N}$ such that $\Phi(8^{-j}p) \geq 3p \log(p)$ for every $p \geq p_j$. So for every $p \geq p_j$ we certainly have

$$\frac{p!^3}{M_{j,p}} = \frac{p!^2}{e^{\Phi(p/8^j)}} \leq p^{2p} e^{-\Phi(p/8^j)} \leq e^{-p \log(p)}$$

and we conclude at once. ■

Let Φ be a real, increasing and convex function on $[0, \infty[$ such that $\Phi(0) = 0$ and $\lim_{t \rightarrow \infty} \Phi(t)/t = \infty$.

The notations have been modified several times: the spaces $I_{4,\Phi}(\{0\})$, $I_{4,\Phi}([-1, 1])$ and $I_{4,\Phi}(\mathbb{R})$ introduced in [1] become $I_\Phi(\{0\})$, $I_\Phi([-1, 1])$ and $I_\Phi(\mathbb{R})$ in [2]. If one considers the matrix \mathfrak{m} associated to Φ in Proposition 10.1, they coincide respectively with the spaces $\widehat{\Lambda}_{(\mathfrak{M})}$, $\widehat{\mathcal{E}}_{(\mathfrak{M})}([-1, 1])$ and $\widehat{\mathcal{B}}_{(\mathfrak{M})}(\mathbb{R})$ of [8] and with the spaces $\Lambda_{(\mathfrak{M})}^{(1)}$, $\mathcal{E}_{(\mathfrak{M})}([-1, 1])$ and $\mathcal{B}_{(\mathfrak{M})}(\mathbb{R})$ in this paper.

Let us also recall that in [8], it is proven that there are spaces $\mathcal{B}_{(\mathfrak{M})}(\mathbb{R})$ for which there is no function Φ such that $\mathcal{B}_{(\mathfrak{M})}(\mathbb{R}) = I_\Phi(\mathbb{R})$. So Proposition 7.1 and Theorems 6.3 and 9.3 provide enhancements of the following results of Beaugendre.

THEOREM 10.2. *Let Φ be a real, increasing and convex function on the interval $[0, \infty[$ such that $\Phi(0) = 0$ and $\lim_{t \rightarrow \infty} \Phi(t)/t = \infty$.*

- (a) ([1, Proposition 3.1.1]) *There is no continuous linear extension map from $\Lambda_{(\mathfrak{M})}^{(1)}$ into $\mathcal{B}_{(\mathfrak{M})}(\mathbb{R})$.*
- (b) ([2, Theorem 3.6]) *The family $(T_n, a_n(\cdot))_{n \in \mathbb{N}_0}$ is an absolute Schauder basis in $\mathcal{E}_{(\mathfrak{M})}([-1, 1])$.*
- (c) ([2, Theorem 4.3]) *If Φ also satisfies $\lim_{t \rightarrow \infty} \Phi(t)/(t \log(t)) = \infty$, then there is a continuous linear extension map from $\mathcal{E}_{(\mathfrak{M})}([-1, 1])$ into $\mathcal{B}_{(\mathfrak{M})}(\mathbb{R})$ by means of a modification of the Chebyshev polynomials. ■*

References

- [1] P. Beaugendre, *Intersection de classes non quasi-analytiques*, Thèse de doctorat en sciences, Univ. de Paris XI, UFR Scientifique d'Orsay, 2404 (2002), 84 pp.
- [2] —, *Opérateurs d'extension linéaires explicites dans des intersections de classes ultradifférentiables*, Prépublication 2003–67, Univ. de Paris-Sud, Math., 35 pp.
- [3] L. Hörmander, *The Analysis of Linear Partial Differential Operators*, Springer, 1983.
- [4] B. S. Mityagin, *Approximate dimension and bases in nuclear spaces*, Russian Math. Surveys 16 (1961), 59–127.
- [5] H.-J. Petzsche, *On E. Borel's theorem*, Math. Ann. 282 (1988), 299–313.
- [6] T. J. Rivlin, *Chebyshev Polynomials*, Wiley, 1990.
- [7] S. Roman, *The formula of Faà di Bruno*, Amer. Math. Monthly 87 (1980), 805–809.
- [8] J. Schmets and M. Valdivia, *Extension properties in intersections of non quasi-analytic classes*, Note Mat., to appear.

Institut de Mathématique
Université de Liège
Sart Tilman Bât. B 37
B-4000 Liège 1, Belgium
E-mail: j.schmets@ulg.ac.be

Facultad de Matemáticas
Universidad de Valencia
Dr. Moliner 50
E-46100 Burjasot (Valencia), Spain

Reçu par la Rédaction le 25.5.2005
Révisé le 24.10.2005

(1589)